

SAFE
QUARTERLY DATA
Meeting of May 5, 2022

Summary Report			
	3/31/22	12/31/21	9/30/21
Average Public Deposit Pool (in millions)	\$18,263	\$17,580	\$17,462
Less FDIC:	\$ 932	\$ 948	\$ 959
Net Average Public Deposits (in millions)	\$17,330	\$16,632	\$16,503
Reported Public Entities	5,204	5,252	5,372
Total # QPDs	127	130	131
Coverage Ratio-Net Average Deposits	91.89%	88.15%	103.03%
Coverage Ratio-Total Actual Deposits	87.19%	83.39%	97.37%
Note: Source of data: monthly reports filed by QPDs			

Collateral Detail				
Security Type	Market Value	% of Total	Count	% of Total
	(in millions)	in Dollars		in Count
ABS	\$ 206	1.3%	196	3.9%
CMO	\$ 1,035	6.5%	203	4.1%
FHLB LOC	\$ 362	2.3%	22	0.4%
MBS	\$ 11,627	73.0%	1,993	40.1%
SCM-ALABAMA GO	\$ 456	2.9%	884	17.8%
SCM-ALABAMA REV	\$ 552	3.5%	907	18.2%
SCM-OUT OF STATE GO	\$ 363	2.3%	401	8.1%
US AGENCY	\$ 950	6.0%	323	6.5%
US TREASURY	\$ 373	2.3%	45	0.9%
Total	\$ 15,924	100.0%	4,974	100.0%
Note: Source of data is the SAFE database as of March 31, 2022				

Pledging Level Detail							
Pledging Level	# Banks Pledged	# Banks Pledged	# Banks Pledged	Average Public Deposits (in millions)	Required Collateral (in millions)	Market Value (in millions)	Over Pledged (in millions)
	3/31/2022	12/31/2021	9/30/2021	3/31/2022	3/31/2022	3/31/2022	3/31/2022
70%	14	18	16	\$253	\$147	\$227	\$80
75%	2	4	2	123	83	87	4
80%	44	43	46	4,344	3,263	3,451	187
85%	26	24	24	6,688	5,470	5,702	233
90%	19	22	26	5,799	4,996	5,481	484
95%	12	10	9	841	727	746	19
100%	5	3	3	70	53	69	15
105%	3	2	2	105	101	120	20
115%	2	3	2	40	35	41	6
120%	0	1	1	0	0	0	0
Total	127	130	131	\$18,263	\$14,875	\$15,924	\$1,048

Notes:

- Deposit data represents the deposits reported by QPD's as of March 31, 2022
- Pledged Ranking Data represents rankings from the monthly reports filed by QPD's.
- Pledge Level Breakdowns:
70 or > = 70% 40-69=80%
20-39 = 90% 10-19=100% <10 =115%
5 percentage points will be added to any of the above levels if the QPD exhibits one or both of the following conditions:
1. Net average daily ledger balance of public deposits exceeds Tier 1 capital.
2. Net average monthly ledger balance of public deposits comprises 20% or more of total public deposits held in QPD's.